Yvann LE FAY

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EDUCATION

École Normale Supérieure Paris-Saclay — Orsay, France
M.Sc. in Applied Mathematics and Machine Learning, MVA — 2023-2024
- Optimal transport, reinforcement learning, bayesian machine learning, kernel methods, diffusion models

ENSAE — Palaiseau, France
M.Eng. in Statistics — 2020 - 2024
- Statistics, econometrics, linear time series, optimization, stochastic calculus, mathematical finance

Paris-Saclay University — Orsay, France
B.Sc. in Fundamental Mathematics — 2020 - 2021
- General algebra, differential calculus and geometry, complex analysis, ODE and dynamic systems

Lycée Henri-IV — Paris, France
Program in math, computer science and physics leading to nationwide entrance examinations to the Grandes Écoles — 2018 - 2020

EXPERIENCE

Aalto University - Simo Särkkä's group — Espoo, Finland
Research internship, supervised by Adrien Corenflos — May 2023 - Sep. 2023
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INRIA - MIND — Palaiseau, France
Research internship, supervised by Demian Wassermann — Jan. 2023 - Mar. 2023
- Worked on variational inference methods.

Lombard Odier Investment Managers' - Multi-Asset — Geneva, Switzerland
Off-cycle internship as a quantitative researcher, supervised by Serge Tabachnik — Jun. 2022 - Nov. 2022
- Contributed to a proprietary scalable and highly modular framework for backtesting cross-asset trading strategies. Researched, implemented and backtested strategies (ARPs, Vol, Momentum). Implemented data mining procedures and modern regression methods. Contributed to a statistics and reporting library. Received a renewal offer.

Société Générale (CDN, Retail Banking) — Paris, France
Internship in data science and risk analysis, supervised by Pierre Bouché — Jun. 2021 - Aug. 2021
- Backtested a credit decision tool, detected outliers in audit logs. Conducted a study on omnichannel customer behaviours as part of the fusion between Société Générale and Crédit du Nord.

PROGRAMMING SKILLS

Languages: Python, Ocaml, Wolfram Language, SQL
Environments: Git, Linux, Bloomberg, Excel
Libraries and others: JAX, PySpark, Dask, blp

OTHERS

Languages: French, English
Citizenships: Swiss